

**STATE OF MISSOURI**  
**STATEMENT OF FIDUCIARY NET ASSETS**  
**June 30, 2006**  
**(In Thousands of Dollars)**

	Pension (and Other Employee Benefit) Trust Funds	Private- Purpose Trust Funds	Agency Funds
<b>ASSETS</b>			
Cash and Cash Equivalents (Note 3)	\$ 690,917	\$ 15,878	\$ 31,993
Investments at Fair Value: (Note 3)			
U.S. Government Securities	958,066	15,855	34
Repurchase Agreements	1,937	3,797	350,446
Stocks	1,573,421	---	43
Bonds	563,171	---	---
International Equities	1,225,696	---	---
Mutual and Index Funds	1,243,107	---	---
Venture Capital Limited Partnership	2,707,522	---	---
Other Investments	972,054	11,523	1,056
Receivables:			
Accounts Receivable	190,844	---	203,731
Interest Receivable	14,641	26	1,119
Due from Other Funds (Note 15)	9,119	---	5,812
Inventories	---	1	---
Invested Securities Lending Collateral (Note 3)	1,271,219	---	---
Prepaid Expenses	56	---	---
Capital Assets:			
Land	351	---	---
Buildings	3,946	---	---
Equipment	1,743	19	---
Accumulated Depreciation	(2,112)	(12)	---
Total Capital Assets, Net	<u>3,928</u>	<u>7</u>	<u>---</u>
Total Assets	<u>11,425,698</u>	<u>47,087</u>	<u>\$ 594,234</u>
<b>LIABILITIES</b>			
Accounts Payable	262,828	673	\$ 39
Accrued Payroll	---	18	---
Securities Lending Collateral (Note 3)	1,271,008	---	---
Due to Other Entities	---	---	566,757
Due to Individuals	---	---	27,438
Due to Other Funds (Note 15)	---	8	---
Obligations under Lease Purchase	10	---	---
Compensated Absences	326	---	---
Total Liabilities	<u>1,534,172</u>	<u>699</u>	<u>\$ 594,234</u>
Net Assets Held in Trust for Benefits and Other Purposes	<u>\$ 9,891,526</u>	<u>\$ 46,388</u>	

The notes to the financial statements are an integral part of this statement.